

ABSTRACT

The present invention provides secure, high-volume, processing methods and systems for multiple financial instruments that combine collateral matching to identify matched and unmatched financial transactions and consolidated mark to market valuations for all parties to a matched financial transaction. Further, the methods and systems of the present invention: (1) provide real-time identification of matched and unmatched financial transactions; (2) provide real-time mark to market portfolio valuations; (3) provide standard formulae and user preferences to develop algorithms for real-time mark to market portfolio valuations; (4) accommodate additional financial instruments and additional users; (5) minimize manual review of discrepancies in margin valuations; (6) provide multilingual capabilities, settlement currencies, and other identifiers necessary to communicate the results of collateral matching and mark to market portfolio valuations; (7) facilitate lower financial transaction and processing costs; and (8) minimize the manual entry and re-keying of information into multiple formats and templates used parties to a financial transaction.

In other embodiments of the present invention, the methods and systems may be designed to: (1) utilize a user-friendly interactive user interface; (2) provide integration with external and internal systems; (3) provide detailed reports; (4) allow for real-time system modifications and system configuration; (5) allow for customized import/export files; and/or (6) utilize state-of-the-art communications technology.

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